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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:39	ALBI	On 04/08/2016		Index Future	1	100,000	0.00 Client	Buy
16:01:39	ALBI	On 04/08/2016		Index Future	1	100,000	0.00 Client	Sell
Total for ALBI Index Future					2	200,000	0.00	
9:27:06	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Buy
9:27:06	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Sell
11:30:43	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Client	Buy
11:30:43	R186	On 04/08/2016		Bond Future	1	2,200,000	0.00 Member	Sell
12:25:23	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Member	Sell
12:25:23	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Member	Buy
12:29:01	R186	On 04/08/2016		Bond Future	1	538,000,000	0.00 Member	Sell
12:29:01	R186	On 04/08/2016		Bond Future	1	1,100,000	0.00 Member	Buy
15:28:27	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Client	Buy
15:28:27	R186	On 04/08/2016		Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:11	R186	On 04/08/2016			Bond Future	1	250,000,000	0.00 Member	Sell
16:43:11	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,700,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	12,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	16,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	24,400,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	34,600,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	10,200,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	150,800,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	27,400,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,800,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	24,400,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	16,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	25,600,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	25,500,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	59,200,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	34,600,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	27,400,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,800,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	12,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	150,800,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	17,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	14,100,000	0.00 Client	Buy

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16:57:36	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	10,200,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	14,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	14,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	14,100,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	14,100,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,800,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	12,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	11,100,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	5,100,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	6,300,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	16,900,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	150,800,000	0.00 Member	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	59,200,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	34,600,000	0.00 Member	Sell
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16:57:36	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	5,100,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	25,500,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	14,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	5,100,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,700,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Client	Buy
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16:57:36	R186	On 04/08/2016			Bond Future	1	7,900,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	10,200,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	25,600,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	6,200,000	0.00 Client	Buy
16:57:36	R186	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	27,400,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	25,600,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	25,500,000	0.00 Member	Sell
16:57:36	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Client	Buy
17:01:32	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Member	Sell
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Client	Buy
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Buy
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Buy
17:01:32	R186	On 04/08/2016			Bond Future	1	100,000,000	0.00 Member	Sell
17:01:32	R186	On 04/08/2016			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R186 Bond Future						109	3,174,800,000	0.00	
12:25:23	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:25:23	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
15:28:14	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
15:28:14	R202	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						4	1,600,000	0.00	
12:05:03	R208	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Buy
12:05:03	R208	On 04/08/2016			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R208 Bond Future						2	40,000,000	0.00	
Grand Total for all Instruments						117	3,216,600,000	0.00	